

ABSTRACT

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Method and system for displaying latency, useful in broker-dealer computer systems engaged generally in automated processing of orders for securities including sending to
5 markets messages comprising orders and cancellations and receiving from markets responses to orders and cancellations, including recording for messages sent to markets the time when each message is sent and the identity of the market to which each message is sent, including recording for responses received from markets the time when each response is received, wherein each response corresponds to a particular message.

10 Embodiments include calculating latencies for markets dependent upon recorded time when a message is sent to the market and a recorded time when a corresponding response is received from the market. Latencies are embodied alternatively as instant values or various kinds of averages. Embodiments includes latencies for communications ports as well as for markets. Embodiments include counting messages and responses for markets
15 and for ports, and displaying the counts. Embodiments include displaying the identity of the markets and the latencies for the markets.

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